



SPDEs 2016/17 Exercise Sheet 3

Lecture and exercises: Philipp Harms, Tolulope Fadina
Due date: November 9, 2016

3.1. Topics for student projects

Come up with a topic you would like to focus on during some of the next exercise classes. You can draw inspiration from the introductory chapters of [DZ14; PR07]. Get some papers or books on the chosen topics and bring them to the exercise class.

The idea is that we use some of the exercise classes to learn about some special topics of your choice, which you can present towards the end of term.

References

- [DZ14] Giuseppe Da Prato and Jerzy Zabczyk. *Stochastic equations in infinite dimensions*. Cambridge university press, 2014.
- [PR07] Claudia Prévôt and Michael Röckner. *A concise course on stochastic partial differential equations*. Vol. 1905. Springer, 2007.